

ABSTRACT

In various embodiments of the present invention, aggregate transactions and methods for structuring aspects of aggregate transactions are provided. Aggregate transactions are provided that include a convertible debt component structured for issuance to at least one investor by an issuer; a convertible debt hedge is integrated with the convertible debt component to form an integrated aggregate transaction, wherein at least one of an anti-dilution provision, a consequence of merger provision, and a concentrative event provision of the convertible debt hedge matches at least one corresponding provision of the convertible debt component. The integrated aggregate transaction also includes at least one of the following additional features: a derivative contract having a strike price structured to be adjusted up to a maturity date of the derivative contract; at least a portion of the convertible debt hedge is structured to be exercised automatically upon conversion of at least a portion of the convertible debt component by the investor; a derivative contract structured to be voidable at the option of at least one of the issuer and a counter-party to the derivative contract, or structured to be automatically terminated, if the investor exercises a change of control put on the convertible debt component; and/or, a derivative contract structured to become voidable at the option of at least one of the issuer and the counter-party to the derivative contract, or structured to be automatically terminated, upon an event of default of the convertible debt component by the issuer.